FEDERAL RESERVE



These data are scheduled for release each Thursday. The exact time of each release will be announced, when the information is available, on (202) 452-3206.

H.4.1 January 18, 2001

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

Millions of dollars

Reserve balances of depository institutions at	Week ended	Change from	Wednesday		
F.R. Banks, Reserve Bank credit, and related items	Jan 17, 2001	Jan 10, 2001	Jan 19, 2000	Jan 17, 2001	
Reserve Bank Credit U.S. government securities (1)	577,838	- 525	+ 5,961	578,870	
Bought outright-system account (2,3)	516,288	+ 2,176	+ 21,464	516,778	
Held under repurchase agreements	0	0	0	0	
Federal agency obligations (1)					
Bought outright	130	0	- 51	130	
Held under repurchase agreements	0	0	0	0	
Repurchase agreements — triparty (4)	24,228	- 2,888	- 16,526	22,520	
Acceptances Loans to depository institutions	0	0	0	0	
Adjustment credit	4	- 81	- 238	1	
Seasonal credit	26	- 10	- 2	24	
Extended credit	0	0	0	0	
Float	748	- 16	+ 345	2,919	
Other F.R. assets	36,415	+ 296	+ 985	36,498	
Gold stock	11,046	0	- 2	11,046	
Special drawing rights certificate account	2,200	0	- 4,000	2,200	
Treasury currency outstanding	31,247	+ 14	+ 3,055	31,247	
Total factors supplying reserve funds	622,331	- 511	+ 5,014	623,363	
Currency in circulation*	583,793	- 4,207	+ 2,127	583,145	
Reverse repurchase agreements — triparty (4)	0	0	0	0	
Treasury cash holdings* Deposits, other than reserve balances, with F.R. Banks	456	+ 2	+ 334	445	
Treasury	6,529	+ 1,734	+ 1,139	7,979	
Foreign	106	- ´ 2	+ '5	103	
Service-related balances and adjustments (5)	6,631	- 325	- 840	6,631	
Other	199	+ 20	- 51	283	
Other F.R. liabilities and capital	18,265	+ 283	- 181	17,936	
Total factors, other than reserve balances, absorbing reserve funds	615,980	- 2,493	+ 2,535	616,521	
Reserve balances with F.R. Banks (6)	6,351	+ 1,982	+ 2,479	6,842	

On January 17, 2001, the face amount of marketable U.S. government and federal agency securities held in custody by the Federal Reserve Banks for foreign official and international accounts was \$ 696,657 million, a change of \$ + 3,791 million for the week. The total includes \$ 591,012 million of U.S. government securities and \$ 105,645 million of federal agency securities. The total includes the face value of U.S. Treasury strips and other zero coupon bonds.

- 1 Face value of the securities.
- 2 Net of \$ 16,097 million (daily average over statement week) and \$ 15,752 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 16,097 million (daily average) and \$ 15,752 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 1,530 million (daily average) and \$ 2,229 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
- 3 Includes \$ 6,905 million of inflation-indexed securities valued at the original face amount and \$ 532 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 4 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and federal agency securities.
- 5 Consists of required clearing balances of \$ 6,080 million and adjustments of \$
- 551 million to compensate for float.
- 6 Excludes required clearing balances and adjustments to compensate for float.
- * Estimated (Treasury's figures).

Consolidated Statement of Condition of all Federal Reserve Banks

Millions of dollars

	Eliminations from	Change Since							
	Consolidation	Wednesday Jan 17, 2001	Wednesday Jan 10, 2001	Wednesday Jan 19, 2000					
ASSETS		5411 17, 2001	0ai 10, 200 i	0011 10, 2000					
Gold certificate account		11,046	0	- 2					
Special drawing rights certificate account		2,200	0	- 4,000					
Coin		987	+ 32	+ 695					
oans		25	- 7	- 146					
Acceptances		0	ó	0					
Repurchase agreements — triparty (1)		22,520	- 5,355	- 12,090					
ederal agency obligations (2)		22,323	3,333	12,000					
Bought outright		130	0	- 51					
Held under repurchase agreements		0	o l	0					
J.S. government securities (2)		-	- 1	_					
Bought outright—Bills		184,010	+ 645	- 11,042					
Notes (3)		239,847	+ 655	+ 21,768					
Bonds (4)		92,921	0	+ 9,942					
Total bought outright (5)		516,778	+ 1,300	+ 20,668					
Held under repurchase agreements		0	0	0					
Total U.S. government securities	_ I	516,778	+ 1,300	+ 20,668					
Total loans and securities	l l	539,453	- 4,063	+ 8,381					
tems in process of collection	(876)	15,495	+ 7,347	+ 1,601					
Bank premises	1 1	1,463	+ 1	+ 96					
Other assets (6)		35,089	+ 225	+ 942					
TOTÀLASSETS	(876)	605,734	+ 3,544	+ 7,714					
LIABILITIES									
Federal Reserve notes		553,329	- 2,424	+ 3,266					
Reverse repurchase agreements — triparty (1)		0	0	0					
Deposits									
Depository institutions		13,624	- 1,254	- 1,030					
U.S. Treasury—general account		7,979	+ 2,819	+ 4,263					
Foreign—official accounts		103	- 19	+ 23					
Other	(0)	283	+ 109	+ 27					
Total deposits	(0)	21,990	+ 1,656	+ 3,284					
Deferred availability cash items	(876)	12,479	+ 4,361	+ 1,415					
Other liabilities and accrued dividends (7)	L	4,079	- 60	- 435					
TOTAL LIABILITIES	(876)	591,877	+ 3,532	+ 7,530					
CAPITAL ACCOUNTS									
Capital paid in		7,000	+ 1	+ 357					
Surplus		6,190	+ 1	- 242					
Other capital accounts		667	+ 9	+ 69					

- 1 Cash value of agreements arranged through third-party custodial banks.
- 2 Face value of the securities.
- 3 Includes \$ 5,367 million of inflation-indexed securities valued at the original face amount and \$ 428 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 4 Includes \$ 1,538 million of inflation-indexed securities valued at the original face amount and \$ 105 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 5 Net of \$ 15,752 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 2,229 million that are fully collateralized by other U.S. government securities.
- 6 Includes assets denominated in foreign currencies, revalued monthly at market exchange rates.
- 7 Includes exchange-translation account reflecting the monthly revaluation at market exchange rates of foreign exchange commitments.

Maturity Distribution of Loans and Securities, January 17, 2001

Millions of dollars

	Loans		U.S. government Federal agency securities (1,2) obligations(2)			Repurchase Agreements— Agreements— Agreements—		
	Loans	Holdings	Weekly changes	Holdings	Holdings Weekly changes		Agreements— Triparty (3)	
Within 15 days	25	20,094	+ 5,213	0	0	16,525	0	
16 days to 90 days	0	112,438	- 3,931	0	0	5,995	0	
91 days to 1 year	0	125,287	- 637	0	0			
Over 1 year to 5 years		131,501	0	130	0			
Over 5 years to 10 years		56,561	+ 654	0	0			
Over 10 years		70,897	0	0	0			
Total	25	516,778	+ 1,300	130	0	22,520	0	

- 1 Includes \$ 6,905 million of inflation-indexed securities valued at the original face amount and \$ 532 mi that adjusts for the effects of inflation on the principal of such securities.
 - 532 million of compensation
- 2 Includes face value of securities held under repurchase agreements classified by the remaining maturity of the agreements.
- 3 Cash value of agreements arranged through third-party custodial banks classified by remaining maturity of the agreements.

H.4.1 (b)

Statement of Condition of Each Federal Reserve Bank on January 17, 2001

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
ASSETS													
Gold certificate account	11,046	535	4,428	414	520	750	802	1,064	359	158	340	514	1,162
Special drawing rights certif. acct.	2,200	115	874	83	104	147	166	212	71	30	66	98	234
Coin	987	52	70	56	67	122	92	122	52	35	70	97	151
Loons	0.5			0		0	0	1.0	0			3	
Loans	25	0	0	0	0	0	0	13	2	0	6	3	١
Acceptances	0	•	0		0	٥	0	0		١	0	0	ا ۱
Repurchase agreements — triparty (1) Federal agency obligations (2)	22,520	0	22,520	0	0	0	0	0	0	0	0	0	0
Bought outright	130	7	50	5	7	8	9	16	5	1	4	4	14
Held under repurchase agreements	o	0	0	0	0	О	О	0	0	О	0	0	o
U.S. government securities (2)													
Bought outright— Bills	184,010	10,564	71,028	7,664	10,297	10,802	12,248	22,010	6,990	775	6,132	5,444	20,055
Notes (3)	239,847	13,769	92,582	9,990	13,422	14,080	15,965	28,689	9,111	1,010	7,993	7,097	26,141
Bonds (4)	92,921	5,334	35,868	3,870	5,200	5,455	6,185	11,115	3,530	391	3,097	2,749	10,127
Total bought outright (5)	516,778	29,667	199,477	21,524	28,919	30,336	34,398	61,814	19,631	2,175	17,221	15,290	56,323
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	516,778	29,667	199,477	21,524	28,919	30,336	34,398	61,814	19,631	2,175	17,221	15,290	56,323
Total loans and securities	539,453	29,676	222,048	21,529	28,927	30,344	34,407	61,843	19,638	2,176	17,232	15,297	56,337
Items in process of collection	16,371	1,761	2,308	613	768	1,117	1,305	1,232	740	899	1,022	604	4,003
Bank premises	1,463	94	166	51	154	128	251	104	35	126	49	138	167
Other assets (6)	35,089	1,674	11,897	1,232	2,067	5,272	2,279	3,391	1,033	688	1,014	1,067	3,476
Interdistrict settlement account	0	+ 1,299	+16,290	· '	+ 774	+ 1,504	+ 1,023	- 3,518	- 1,449	- 717	- 1,716	- 7,243	- 6,238
TOTAL ASSETS	606,610	35,204	258,082	23,968	33,381	39,384	40,326	64,451	20,479	3,394	18,078	10,571	59,292
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- 1 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and federal agency securities.
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- 5 Net of \$ 15,752 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 2,229 million that are fully collateralized by other U.S. government securities.
- 6 Includes assets denominated in foreign currencies, revalued monthly at market exchange rates.

H.4.1 (c) Statement of Condition of Each Federal Reserve Bank on January 17, 2001

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
LIABILITIES													
Federal Reserve notes	553,329	31,808	240,449	22,402	30,808	33,550	36,782	60,058	19,053	1,436	16,425	8,588	51,972
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	13,624	1,344	3,062	394	793	1,475	888	1,548	497	646	544	926	1,507
U.S. Treasury—general account	7,979	0	7,979	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	103	1	79	1	2	8	2	3	1	1	1	1	3
Other	283	1	130	2	4	119	1	1	10	0	11	1	4
Total deposits	21,989	1,346	11,249	397	799	1,601	891	1,552	508	648	556	927	1,514
Deferred credit items	13,356	1,054	1,776	503	566	1,099	1,307	1,038	449	738	561	515	3,749
Other liabilities and accrued													
dividends (2)	4,079	246	1,399	186	229	280	315	465	172	67	161	149	409
TOTAL LIABILITIES	592,753	34,455	254,873	23,488	32,402	36,530	39,296	63,113	20,181	2,889	17,703	10,180	57,645
0.4.51.54.4.0.004.14.150													
CAPITAL ACCOUNTS													
Capital paid in	7,000	358	1,467	228	472	1,679	496	633	138	368	179	188	792
Surplus	6,190	358	1,468	228	472	1,103	495	632	138	137	179	188	792
Other capital accounts	667	33	273	25	35	73	38	73	22	0	17	15	62
TOTAL LIABILITIES AND CAPITAL													
ACCOUNTS	606,610	35,204	258,082	23,968	33,381	39,384	40,326	64,451	20,479	3,394	18,078	10,571	59,292
FEDERAL RESERVE AGENTS' ACCOUNTS													
FEDERAL RESERVE AGEINTS ACCOUNTS													
F.R. notes outstanding	749,177	37,056	300,499	31,475	36,426	50,852	59,891	70,754	23,084	9,522	21,543	32,002	76,073
Less—Held by F.R. Banks	195,848	5,248	60,050	9,073	5,618	17,303	23,109	10,696	4,031	8,087	5,119	23,414	24,101
F.R. notes, net	553,329	31,808	240,449	22,402	30,808	33,550	36,782	60,058	19,053	1,436	16,425	8,588	51,972
Collateral held against F.R. notes	000,020	31,000	210,110	22,102	30,000	33,000	30,702	00,000	13,003	1,130	10,120	0,000	01/0/2
Gold certificate account	11,046												
Special drawing rights	,												
certificate account	2,200												
Other eligible assets	655												
U.S. govt. and agency securities (3)	539,428												
Total collateral	553,329												
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¹ Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and agency securities.

² Includes exchange-translation account reflecting the monthly revaluation at market exchange rates of foreign exchange commitments.

³ U.S. government and agency securities bought outright or held under repurchase agreement are valued at face amount. Includes cash value of repurchase agreements under triparty arrangements and excludes the par value of securities pledged under reverse repurchase agreements.